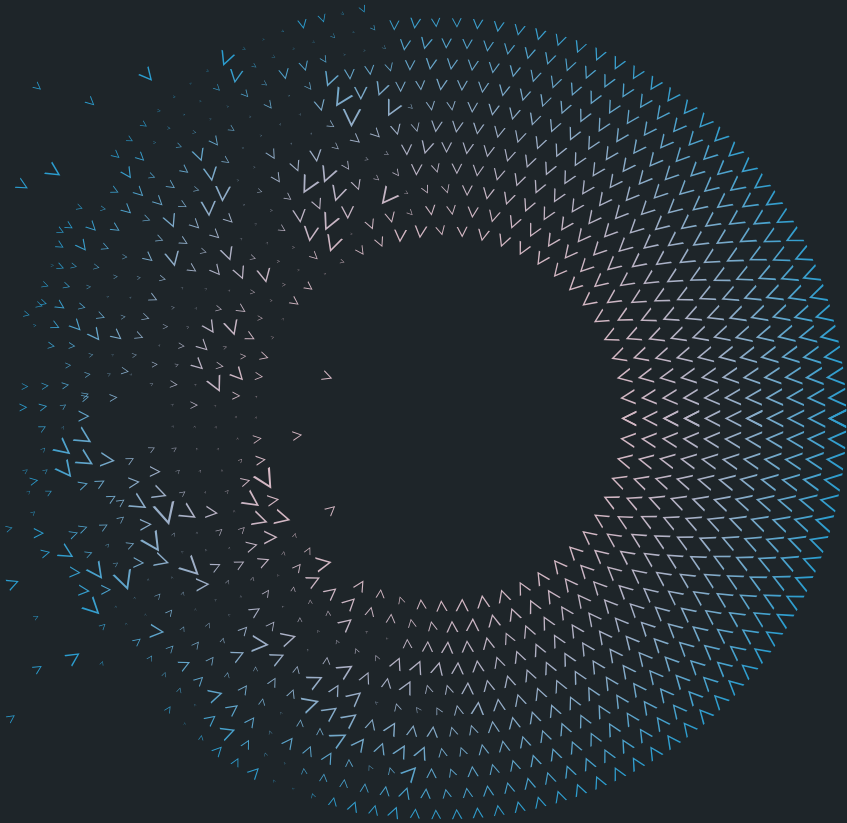


# Reduce Risk. Release Capital.

Counterparty Risk Optimisation





## Counterparty Risk Optimisation

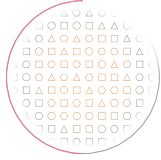
**Quantile's multilateral counterparty risk optimisation service reduces counterparty risk, capital requirements and the cost of funding initial margin (IM).**

Our unrivalled algorithms optimise cleared and uncleared IM and risk-based capital under SA-CCR and IMM by analysing the risk of transactions between participants and rebalancing portfolios with new market risk neutral trades that reduce risk and release capital.

By optimising margin and capital simultaneously, we drive new levels of efficiency – with one run, one set of constraints and one booking process.

Our extensive network is rapidly growing, and includes all of the top tier global banks, regional banks, buy-side firms and other large institutional market participants.

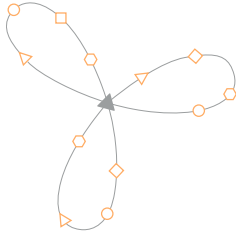
# How it works



## Submit & Validate

Participants submit their data to Quantile directly or via Acadia and set their risk constraints.

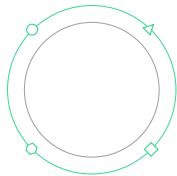
Ready. Run. Rebalance.



## Identify Risk Rebalancing Opportunities

We run our fast and intelligent optimisation engine to generate a proposal containing a set of new market risk neutral trades.

Ready. Run. Rebalance.



## Accept & Book

Our optimisation proposal is validated and accepted by participants and new trades are booked, reducing counterparty risk, capital requirements and the cost of funding IM.

Ready. Run. Rebalance.

# What we optimise

We can reduce counterparty risk, capital requirements and the cost of funding IM in both cleared and uncleared portfolios, including:

FX

Equities

Rates

## How are we different



### Faster. Cleaner. Leaner.

Our market leading service can optimise margin and capital simultaneously – with one run, one set of constraints and one booking process.



### Record breaking results.

Our market leading service delivers a material reduction in capital requirements and margin costs across bilateral and cleared portfolios – often in excess of 50%.



### Setting the pace. Leading the charge.

We continually evolve in line with your requirements and offer multi CCP optimisation runs at LCH and CME.



### Reactive to change. Proactively game changing.

We identify optimisation opportunities that deliver significant results – and our flexible objective function can support multiple capital models and metrics as regulations change.



### More efficiency. Less risk.

Our process was the first to sweep risk into LCH SwapAgent which enables it to be held more efficiently, provides greater access to netting opportunities, and reduces capital requirements.



### Great minds. Think unlike.

Team of 90+ globally delivering round the clock support from offices in London, New York, Amsterdam, Sydney and Tokyo (coming soon).

## In credible company



Counterparty Risk Product  
of the Year, Risk.net Markets  
Technology Awards 2024



Optimisation Service of the  
Year, Global Capital Derivatives  
Awards 2023, 2022 & 2021



Best OTC Derivatives Margin  
Solution, FTF News Technology  
Innovation Awards 2023



ISO 27017 + ISO 27001 Certified,  
AWS Financial Services Partner

## Join our next run

Discover the Quantile difference by joining our next counterparty risk optimisation run.  
We run FX weekly, Rates fortnightly & Equities monthly.

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